

MarketMonitor

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Creation Date: 1/11/2021

Introduction

This is a market monitor about the principal market indexes and equities.

Market monitor date

```
## [1] "2021-12-26"
```

Load libraries

```
library(quantmod)
library(TTR)
library(PerformanceAnalytics)
```

Getting stock prices from data bank

```
## [1] "^GSPC"
```

```
## [1] "^IXIC"
```

```
## [1] "^HSI"
```

```
## [1] "FTSEMIB.MI"
```

```
## [1] "^FTSE"
```

```
## [1] "^IBEX"
```

```
## [1] "^TNX"
```

```
## [1] "MSFT"
```

```
## [1] "GOOG"
```

```
## [1] "AAPL"

## [1] "PST.MI"

## [1] "TIT.MI"

## [1] "MB.MI"

## [1] "ENI.MI"

## [1] "VOW.DE"

## [1] "^STOXX"

## [1] "G.MI"

## [1] "ENEL.MI"

## [1] "CE.MI"

## [1] "AMZN"

## [1] "LYTR.DE"

## [1] "^STOXX50E"

## [1] "LYTR.DE"

## [1] "ISP.MI"

## [1] "RWE.DE"

## [1] "LVO.MI"
```

Basic plot of some market index



HANGSENG

[2020-01-02/2021-12-24]

Last 23223.759766



gen 02 2020

lug 02 2020

dic 01 2020

giu 01 2021

dic 01 2021

FTSEMIB

[2020-01-02/2021-12-23]

Last 27016









STXE 600

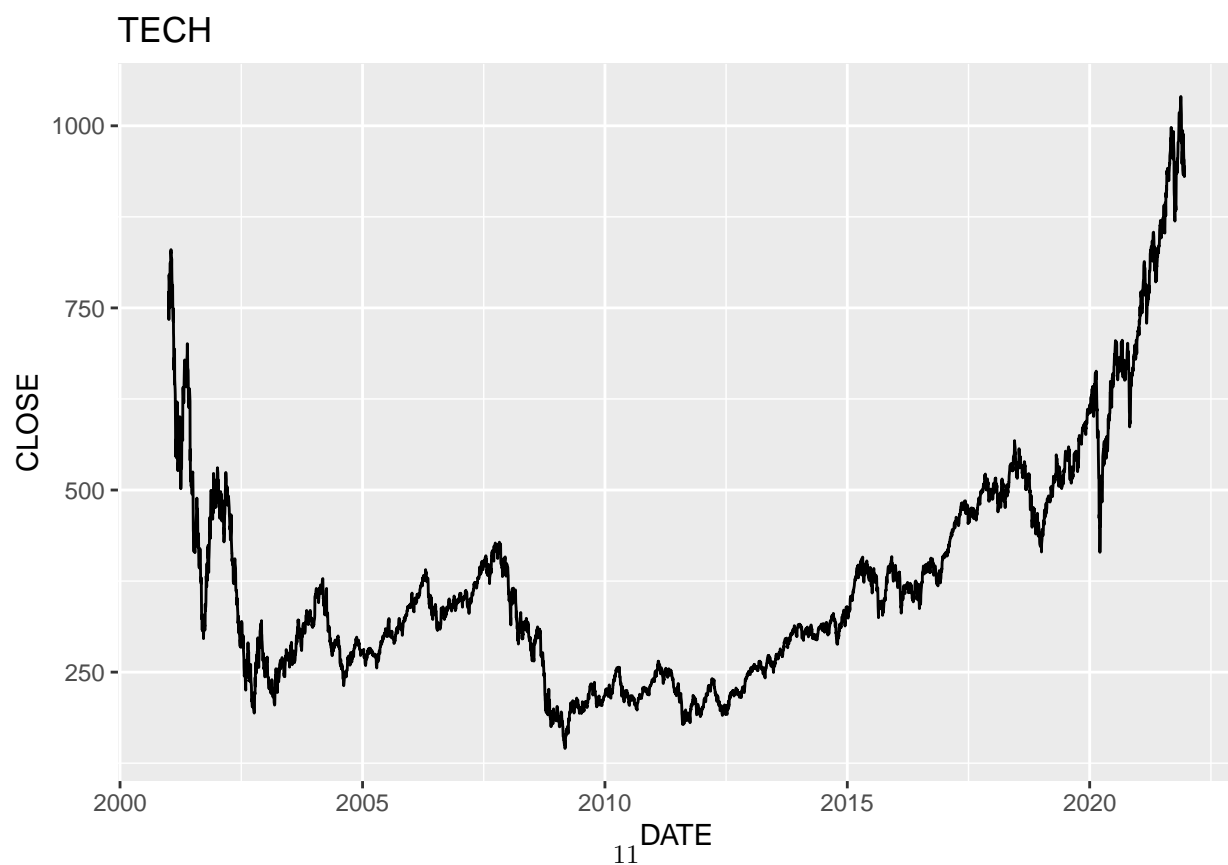
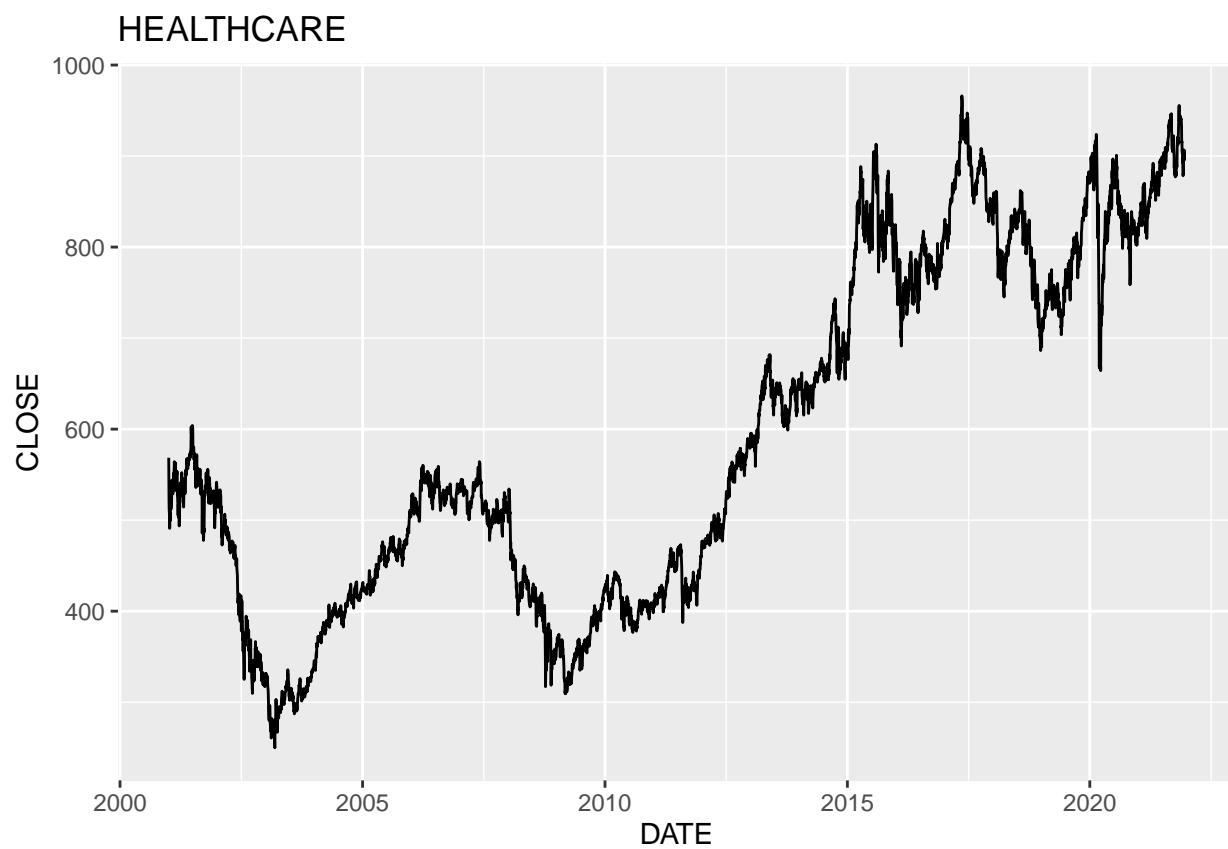
[2020-01-03/2021-12-23]

Last 483.01001





Basic plot of some sectorial market index (at 12/15/2021)



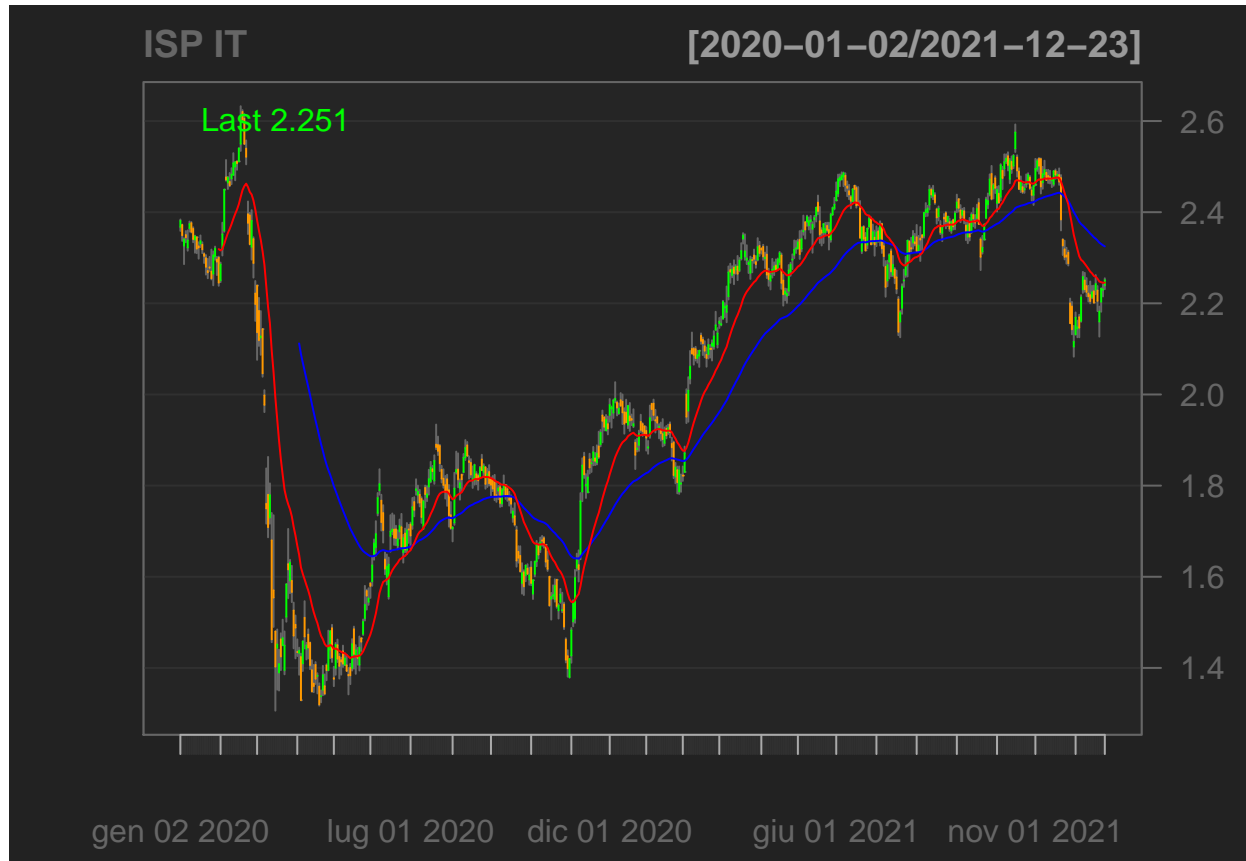
Basic plot of some US Equity







Basic plot of some Europe Equity











CREDEM IT

[2020-01-02/2021-12-23]

Last 5.76



gen 02 2020

lug 01 2020

dic 01 2020

giu 01 2021

nov 01 2021

TELECOM IT

[2020-01-02/2021-12-23]



WOW

[2020-01-02/2021-12-23]

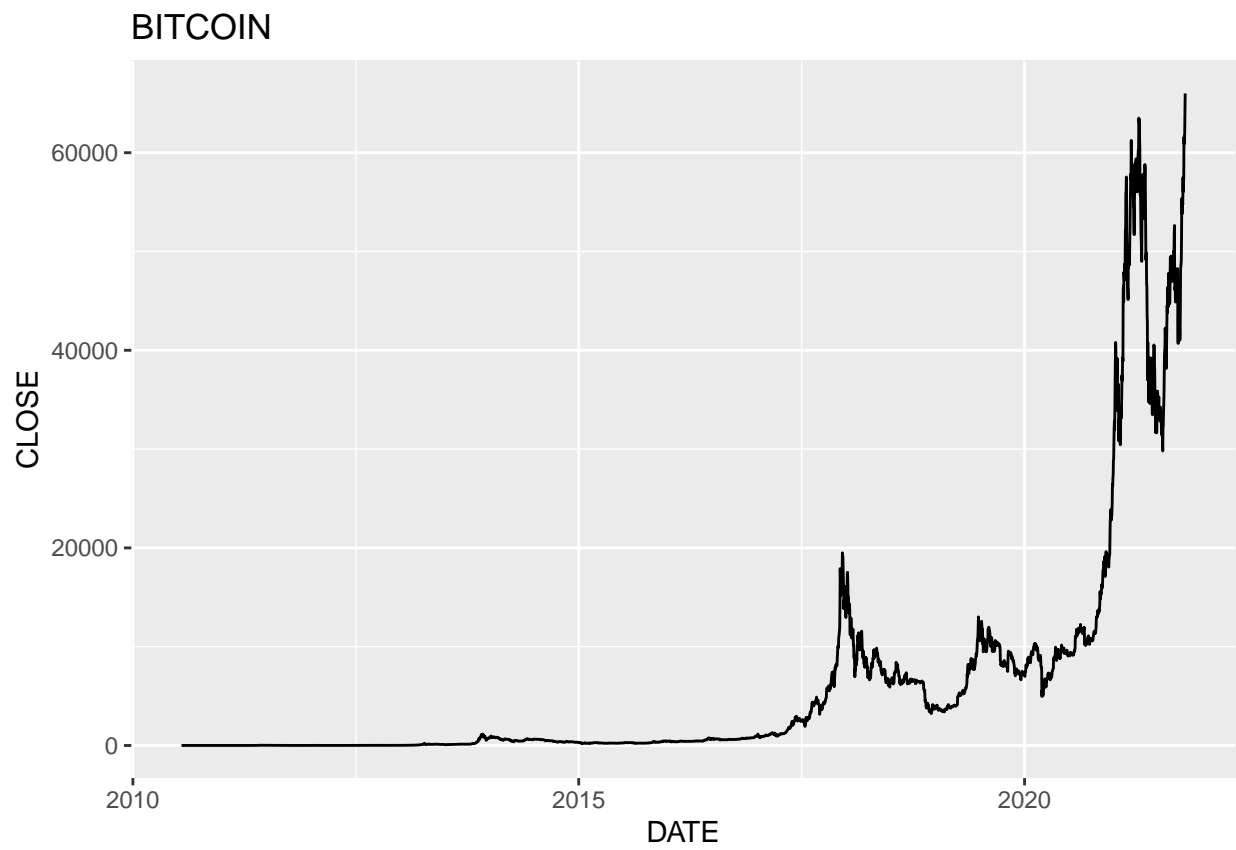




Basic plot of some Commodity index



Basic plot of Criptocurrency BITCOIN (at 21/10/2021)



Basic plot of some Risk Indicator



Trading strategy manager

This is a general Trading Strategy Model that is applied for all the selected market index and security. The model isn't optimized on a data set and it consider the market situation at the last price of the market index.

These are some performance of the trading system for the most important market index of the world at 12/24/2021:

```
## # A tibble: 4 x 4
##   SECURITY      'PERF TS' 'PERF SECURITY' STATUS
##   <chr>         <dbl>         <dbl>   <dbl>
## 1 DAX30          349.          252.     1
## 2 NASDAQ COMP    519.          679.     1
## 3 SP500          386.          377.     1
## 4 SHANGAI COMP   627.          166.     1
```

The STATUS field set to 1 means trading system invested The trading system has overperformed for many market index.